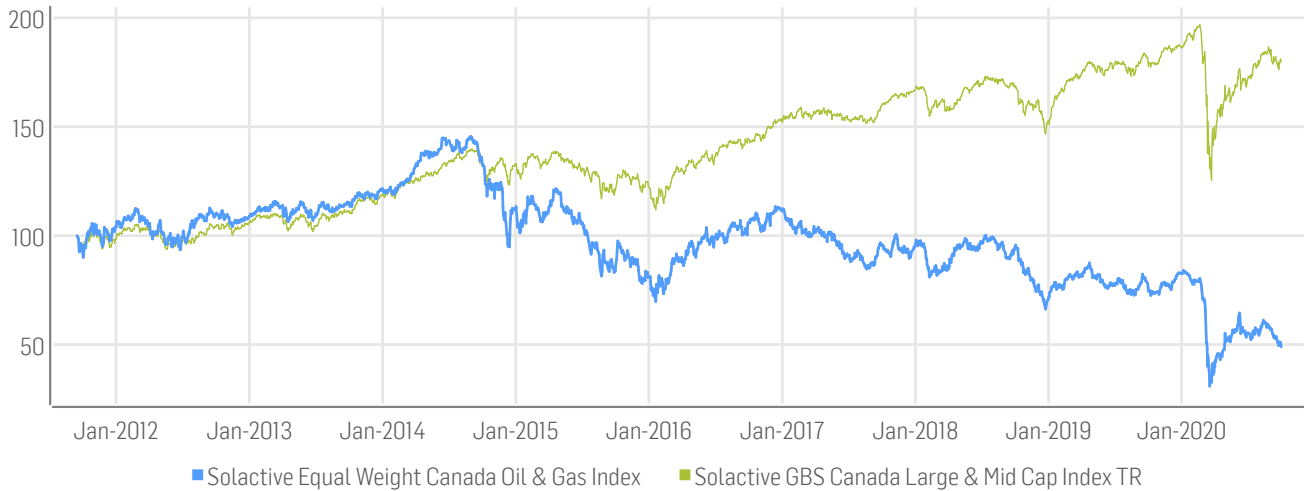


FACTSHEET - AS OF 30-Sep-2020

Solactive Equal Weight Canada Oil & Gas Index

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLA30S3 / SLA30S	Base Value / Base Date	100 Points / 16.09.2011
Bloomberg / Reuters	SOLCOGEW Index / .SOLCOGEW	Last Price	48.96
Index Calculator	Solactive AG	Dividends	Reinvested (Total Return Index)
Index Type	Total Return	Calculation	09:30am to 04:30pm (EST), every 60 seconds
Index Currency	CAD	History	Available daily back to 16.09.2011
Index Members	9		

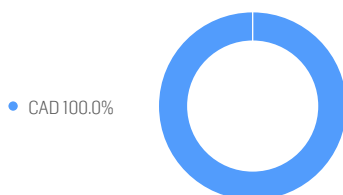
STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	-13.88%	-11.42%	16.07%	-34.55%	-40.86%	-51.04%
Performance (p.a.)	-	-	-	-	-	-7.60%
Volatility (p.a.)	30.07%	30.43%	39.79%	59.23%	67.06%	27.76%
High	57.41	61.22	64.51	84.03	84.03	145.43
Low	48.96	48.96	42.18	30.90	30.90	30.90
Sharpe Ratio	-2.79	-1.28	0.89	-0.59	-0.75	-0.27
Max. Drawdown	-14.72%	-20.03%	-24.10%	-63.23%	-63.23%	-78.75%
VaR 95 \ 99				-68.8% \ -257.9%		-37.8% \ -68.8%
CVaR 95 \ 99				-170.7% \ -359.8%		-64.1% \ -128.7%

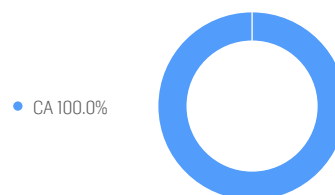
STATISTICS - GBS - Solactive GBS Canada Large & Mid Cap Index TR

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.04%	3.79%	23.87%	0.12%	-3.61%	79.56%
Performance (p.a.)	-	-	-	-	-	6.69%
Volatility (p.a.)	15.69%	12.12%	18.93%	32.73%	37.36%	15.24%
High	1175.17	1182.56	1182.56	1247.45	1247.45	1247.45
Low	1117.12	1091.43	918.64	795.33	795.33	584.64
Sharpe Ratio	-1.42	1.34	2.87	0.00	-0.13	0.44
Max. Drawdown	-4.94%	-5.53%	-5.53%	-36.24%	-36.24%	-36.24%
VaR 95 \ 99				-40.5% \ -167.8%		-21.3% \ -38.2%
CVaR 95 \ 99				-97.7% \ -192.0%		-36.1% \ -72.4%

Composition by Currencies



Composition by Countries



TOP COMPONENTS AS OF 30-Sep-2020

Company	Ticker	Country	Currency	Index Weight (%)
INTER PIPELINE LTD	IPL CT Equity	CA	CAD	11.73%
CENOVUS ENERGY INC	CVE CT Equity	CA	CAD	11.60%
ENBRIDGE INC	ENB CT Equity	CA	CAD	11.48%
TC ENERGY CORP	TRP CT Equity	CA	CAD	11.22%
KEYERA CORP	KEY CT Equity	CA	CAD	11.18%
CANADIAN NATURAL RESOURCES	CNQ CT Equity	CA	CAD	10.96%
PEMBINA PIPELINE CORP	PPL CT Equity	CA	CAD	10.95%
SUNCOR ENERGY INC	SU CT Equity	CA	CAD	10.85%
IMPERIAL OIL LTD	IMO CT Equity	CA	CAD	10.04%

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